

*U.S. v. Klyushin* , 21-CR-10104 (PBS)

Government's Exhibits for Daubert Hearing - January 18, 2023

- Exhibit A Trading Blotters: Accounts and Traders
- Exhibit B Trading Summary (1/1/18 - 9/30/20)
- Exhibit C Profits by Type of Trading (1/1/18 - 9/30/20)
- Exhibit D DFIN Toppan Merrill Earnings Trades Profits over Maximum Net Deposit
- Exhibit E Expected vs. Observed Proportion of Trades on DFIN or Toppan Merrill Filed Earnings
- Exhibit F Test for Independence of Release Filing Agent and Trading: Earnings Events Only
- Exhibit G % Direction Traded by Subsequent Earnings Surprise Direction for V. Klyushin
- Exhibit H Test for Independence of Direction of Earnings Surprise
- Exhibit I Vladislav Klyushin - Trading in SFM
- Exhibit J Start of Trading Versus DFIN Download Time
- Exhibit K Klyushin: Start of Trading Versus DFIN Download Time
- Exhibit L Dollars Traded by Month by Earnings Release's Filing Agent